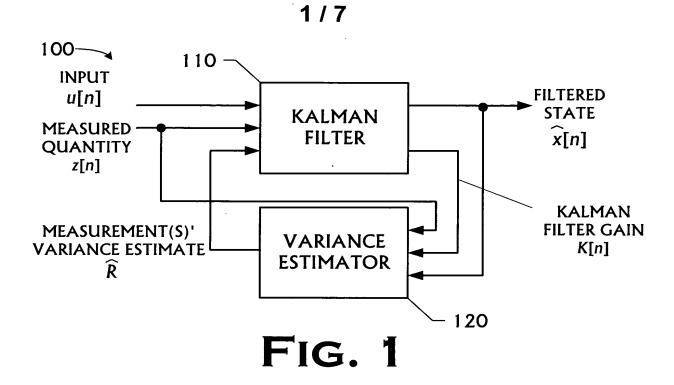
400

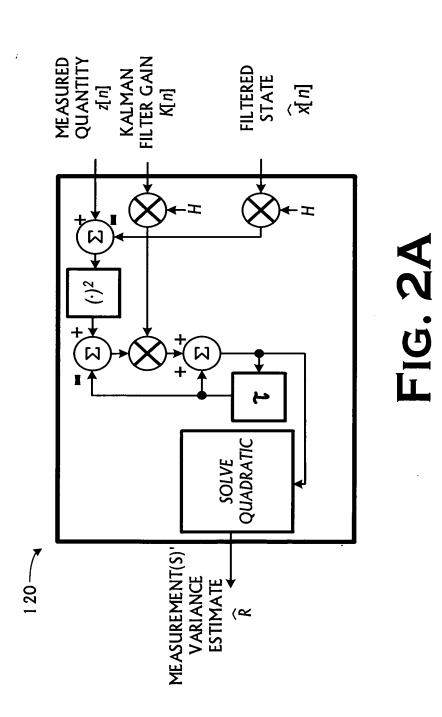


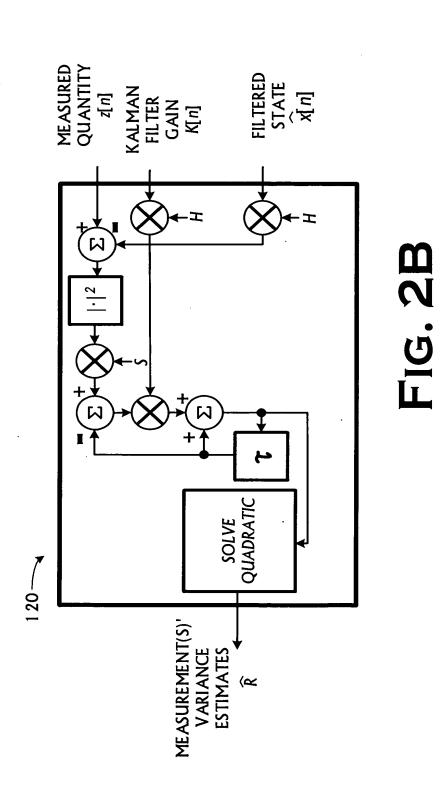
ESTIMATE THE VARIANCE OF A MEASURED QUANTITY FOR USE IN FILTERING AN INPUT QUANTITY AND THE MEASURED QUANTITY

DETERMINE A SMOOTHED ESTIMATE OF AN INSTANTANEOUS PREDICTION ERROR'S VARIANCE

FILTER THE INPUT QUANTITY AND THE MEASURED QUANTITY THROUGH A KALMAN FILTER USING THE ESTIMATED INPUT VARIANCE OF THE MEASURED QUANTITY SIGNAL

Fig. 4





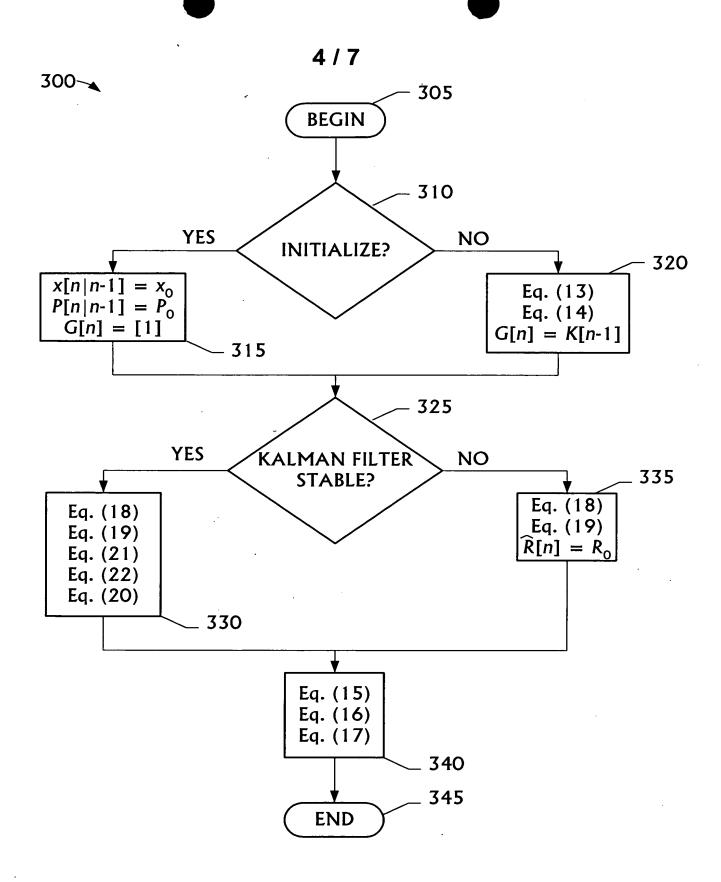


Fig. 3

5/7

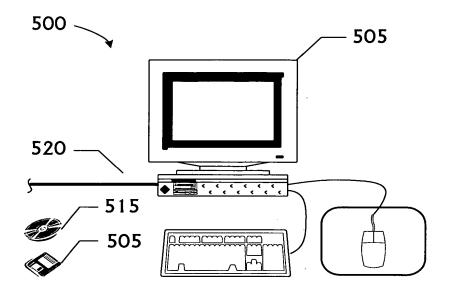
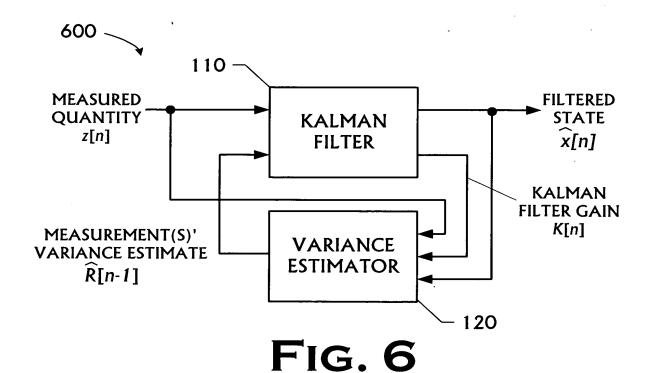


Fig. 5



6/7

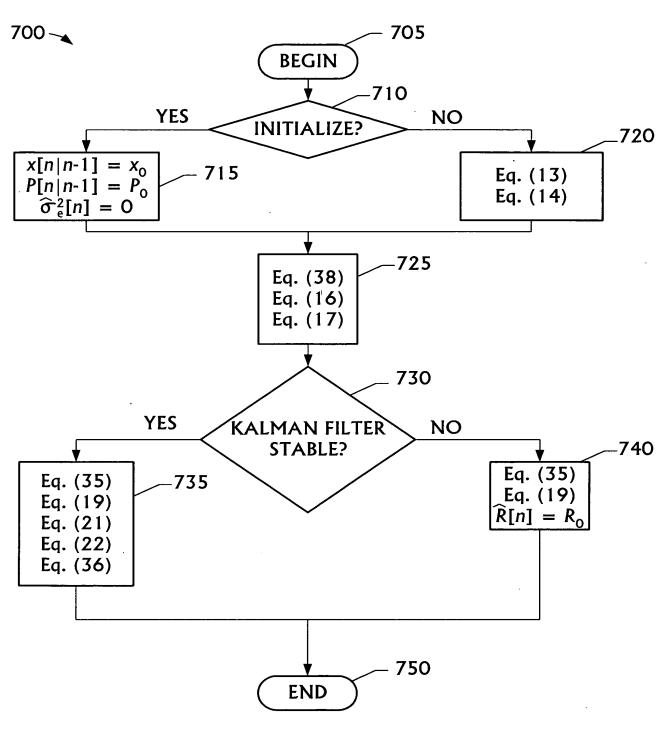


Fig. 7

7/7

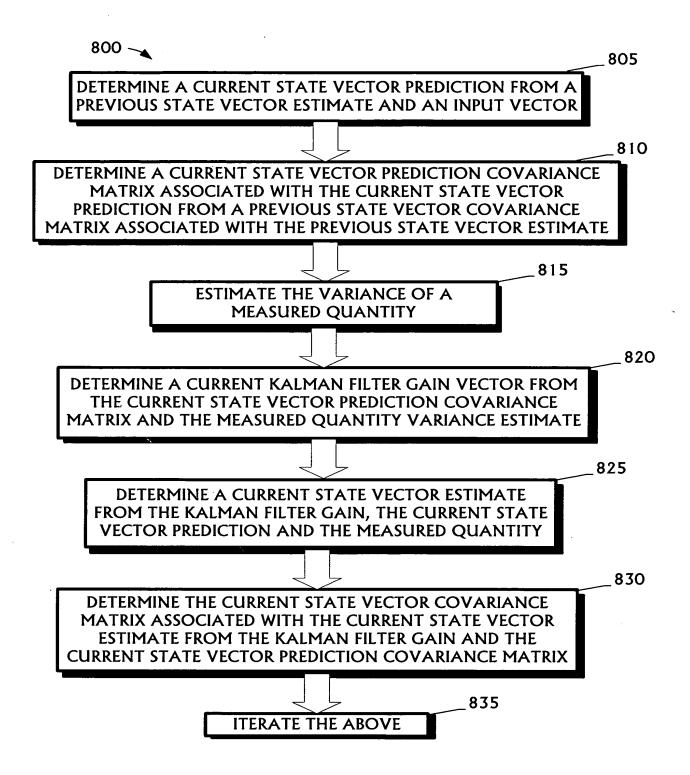


Fig. 8